Seokwoo Lee

CONTACT INFORMATION

George Mason University
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ACADEMIC EMPLOYMENT

George Mason University, School of Business, Fairfax, VA
Assistant Professor of Finance, August 2013 - present

University of Pennsylvania, The Wharton School Visiting Scholar
September 2017 - December 2017; September 2018 - December 2018

EDUCATION

University of Michigan, Ann Arbor
Ross School of Business
Ph.D., Finance (August, 2013)
Dissertation Title: Knightian Uncertainty and Capital Structure
(Advisor: Professor Uday Rajan, Ross School of Business)

University of Chicago
M.S., Statistics (May, 2008)
Thesis Title: Bayesian Stochastic Volatility Model with non-Gaussian Errors
(Advisor: Professor Hedibert Lopes, Booth School of Business)

University of Michigan, Ann Arbor
College of Engineering
M.S., Computer Science and Engineering (August, 2005)
B.S., *Summa Cum Laude*, Computer Science and Engineering (April, 2003)

RESEARCH INTERESTS

Financial Contracting, Financial Intermediation and Banking, Capital Structure and Real Option

HONORS AND AWARDS

2017 Research Grant Award (George Mason University)
"Stability in Financial Institutions"

2016 Research Grant Award (George Mason University)
"Robustness in Financial Contracting and Banking"

2015 FMA-Asia Conference (Best Paper Award)

Mitsui Award for Best overall Performance in 2^{nd} year (University of Michigan, 2010)
Graduate Student Research Assistant Fellowship (University of Michigan, 2008-2012)
Ross School Fellowship (University of Michigan, 2008-2013)

Graduate Student Research Assistant Fellowship
(University of Chicago, Booth School of Business, 2007-2008)
Department Financial Award (University of Chicago, Statistics, 2006-2008)

Graduate Research Assistant Fellowship (University of Michigan, Computer Science, 2003-2005) University Honors (University of Michigan, 2002)

WORKING PAPERS

Knightian Uncertainty and Capital Structure: Theory and Evidence.

Robust Security Design (with Uday Rajan)

Extrapolation Bias and Dynamic Liquidity Management (with Alejandro Rivera)

WORK-IN-PROGRESS

Coordination Failures and Blockchain Security (with Ing-Haw Cheng)

Competition and Covenants in Bank Loans (with William Mann)

A Model of Bank Run with Fragile Belief

Fire Sales Externality in Shadow Banking System (with Francisco Palomino)

INVITED CONFERENCES & SEMINARS

2018 UNC Jackson Hall Finance Conference* (Jackson, WY)
Utah Winter Finance Conference*
Annual Conference in Financial Economics Research by Eagle Labs (Arison School of Business, IDC, Herzilia, Israel)
SFS Cavalcade (Yale School of Management, CT)
Annual Conference on Corporate Finance at Washington University in St. Louis (scheduled)

2017 UNC Jackson Hall Finance Conference* (Jackson, WY)
Midwestern Finance Association Annual Conference (Chicago, IL)
Federal Deposit Insurance Corporation (Washington D.C.)
Board of Governors of the Federal Reserve System (Washington D.C)
European Finance Association (Mannheim, Germany)
Northern Finance Association (Halifax, Canada)

2016 Corporate Finance Conference (University of Minnesota)
The International Monetary Fund (Washington D.C)
Finance Theory Group (Imperial College, London)
Arison School of Business, IDC Herzliya (Israel)
Red Rock Finance Conference 2016* (Zion National Park, Utah)
The 13th Annual Meeting of the Financial Research Association* (Las Vegas, NV)

2015 European Winter Finance Conference* (LBS, St. Anton in Austria)
The 12th Annual Napa Conference on Financial Markets Research*
2015 FMA-Asia Conference (Seoul National University, Seoul)
2015 China International Conference in Finance (Shenzen, China)
Red Rock Finance Conference 2015 (Zion National Park, Utah).

2014 Research in Behavioural Finance Conference 2014 (Erasmus University)
27th Australasian Finance and Banking Conference (UNSW, Sydney)
The 11th Annual Meeting of the Financial Research Association (Las Vegas)*.

* invitation only

DISCUSSIONS

2017 Quantifying the Impact of Moral Hazard: Evidence from a Structural Estimation by Hengjie Ai, Dana Kiku, and Rui Li (Midwestern Finance Conference 2017)

2015 Asset Pricing with Horizon-Dependent Risk Aversion, by Marianne Andries, Thomas M. Eisenbach, and Martin C. Schmalz (EWFC 2015)

2014 Consumption and Portfolio Choice Under Loss Aversion and Endogenous Updating of the Reference Level, by Servaas van Bilsen, Roger Laeven, and Theo Nijman (AFBC 2014)

UNIVERSITY SERVICE

Co-organizer of GMU finance research seminars, 2015 – present

A member of the Junior faculty hiring committee, 2016.

PROFESSIONAL SERVICE

Referee for Management Science, Journal of Banking and Finance, Journal of Financial Intermediaries, Journal of Business and Economic Statistics, The Scandinavian Journal of Economics, Asia-Pacific Journal of Financial Studies.

Member of American Finance Association, Member of European Finance Association, Society for Financial Studies, Asian Finance Association.

TEACHING

School of Business, George Mason University
Advanced Financial Management, FNAN 401 (Spring 2014 - present), Rating: 4.5/5.0.
Managerial Economics and Decisions of the Firm, MBA 603 (Fall 2013).

Ross School of Business, University of Michigan
Financial Management, FIN 300 (Winter 2011)

Graduate School of Business, University of Chicago
Bayesian Econometrics, GSB 41913 (Fall 2007)
(Teaching Assistant for Prof. Hedibert Lopes)

REFERENCES

Professor Uday Rajan (Chair)
Department of Finance
Ross School of Business
University of Michigan
Ann Arbor, MI 48109-1234
Phone: (734) 764-2310
Email: `urajan@umich.edu`

Professor Amiyatosh Purnanandam
Department of Finance
Ross School of Business
University of Michigan
Ann Arbor, MI 48109-1234
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Email: `amiyatos@umich.edu`

Assistant Professor Ing-Haw Cheng
Tuck School of Business
Dartmouth College
100 Tuck Hall
Hanover, NH 03755
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U.S. PATENT

Recovery from errors in a data processing apparatus, U.S. Patent Number: 20050207521.

NON-FINANCE PUBLICATION (Computer Science and Engineering)

A Self-Tuning DVS Processor Using Delay-Error Detection and Correction (with S. Das; D. Roberts; D. Blaauw; T. Austin; T. Mudge; and K. Flautner). *Journal of Solid State and Circuits (JSSC)*. 2005.

A Self-Tuning DVS Processor Using Delay-Error Detection and Correction (with S. Das; D. Roberts; D. Blaauw; T. Austin; T. Mudge; and K. Flautner). *Symposium on VLSI Circuits*. 2005.

Razor: Circuit Level Correction of Timing Errors and for Low-Power Operation (with D. Ernst; S. Das; D. Blaauw; T. Austin; T. Mudge; N. Kim; and K. Flautner). *Micros Top Picks, IEEE MICRO Journal*. November/December, Volume 24, Number 6, 2004.

Reducing Pipeline Energy Demands with Local DVS and Dynamic Retiming (with S. Das; T. Pham; T. Austin; D. Blaauw; and T. Mudge). *International Symposium on Low Power Electronics and Design (ISLPED-2004)*. August 2004.

Circuit-Aware Computer Architecture Simulator (with S. Das; V. Bertacco; T. Austin; D. Blaauw; and T. Mudge). *41st Design Automation Conference (DAC-2004)*. June 2004.